

Fig. 1

Tax Rate Schedule

Account ID : MASS50 (MASS50)

Account Name : MASS TEST ACCOUNT, SCENARIO 50

Federal Long Term : 20.00

Federal Medium Term : 00.00

Federal Short Term : 39.60

State Long Term : 5.00

State Medium Term : 0.00

State Short Term : 5.10

F1 Help F3 Exit SF4 Jump SF5 Prev SF6 Next F10 Save

Fig. 2

CLIM Nhatit Template Reporting System			
Template Name : PARTIAL			
Template Desc :			
Account Sort : SHAN	Ascending		
Tax-Lot Sort : Purchase Date	Ascending		
Display All Tax Lots			
Display Account Fields - Row :	Row 1	Row 2	Row 3
SHAN	Long Name	Real GL YTD	Real YTD & Entry
Display Account Fields - Row :	Row 1	Row 2	Row 3
Shares Ind'd	Tot & Ind'd	G/L Change	
F1 Help	F2 Exit	F3 Cycle	F10 Save

Fig-3

GLTM WhatIf Input Worksheet

Security Symbol : C

Description : CITIGROUP INC COM

Trading Scenario

Desired Percentage : 70.00% of Holding

Leveling Method : Exact - Buy or Sell

Round Off Lots By : 10.00

Bid Price : 60.000

Rounding Method : Up

Ask Price : 60.000

Minimum Shares :

Hold Minimum of 1.00% Cash : Yes

Apply Additional Tax-Filter Rules : Yes

Account Selection : Select Accounts

Reporting Options

Template Display : ☒ TALL - GLEN TESTING TEMPLATE

Report Title : GLTM WHATIF - CITIGROUP INC

F1 Help

F3 Exit

F8 Templates

F9 Cycle

F10 Go

Fig. 4

106290" 96536860

GLTM WhatIf Input Worksheet

Tax-Filter Rules

Sell Gains Only

Sell Any Tax Term

And

Purchase Date Is Greater Than Or Equal To : 01/01/1900

Purchase Date Is Less Than Or Equal To : 06/24/2000

Do Not Sell Short-Term Gains That Roll Over In 15 Days Or Less

Apply Wash Sale : No

Apply Additional Gain/Loss Rules : Yes

F1 Help

F3 Exit

F9 Cycle

F10 Go

Fig. 5

09893596-062901

SLIM Asset Input Worksheet	
Gain/Loss Rules	
Cost Greater Than Or Equal To :	
Cost Less Than Or Equal To :	0.00
Or	
N Gain/Loss Greater Than Or Equal To :	0.00
% Gain/Loss Less Than Or Equal To :	0.00
("-" denotes a loss)	
And	
Tax Liability Is Greater Than Or Equal To :	as a % of Cost
Cell Priority : Individual Account PCID Code	
F1 Help	F3 Exit
F9 Cycle	F10 Go

Fig. 6

```

PO                                     /31/01
CH                                     EQ 50

      SELECT ACCOUNTS BY SNAM, BWNUM OR ACCOUNT PROFILE FIELDS

FUNCTION: AND      SEARCH:

1. 10 RECORDS FOUND

A. ESC-Abort F1-Help F10-Go F5-Macro F7-List SF7-Prt F8-Sort SF8-Back
B.
C. TRADING SYSTEM SESSION
D. MANAGER DEMO
E. OASYS TEST MENU

1(005,035)

```

2. 2

```

06/24/00          TAX TESTING
1:19 P.M.      GLTM WHATIF - CITIGROUP INC          COM
                Acct Selection : 50 51 (2/2 Accounts Own C)
- Trade Scenario -                - Tax Filter Options -
C (172967101)    Price : 60,000    Sell Priority : Individual Account FIFO
Level : 70.00% Of Holding (Exact)    Apply Wash Sale : No
Round Lots : 10 (Up)                Gains Only      , Any Tax Term
Min Shares :      Min Cash : 1.0%    ST Gains Rollover Days : 15
- Report Formatting Options -
Current Template : MATTALL - GLTM TESTING TEMPLATE
Current Sort : SNAM (Account), Purchase Date (Tax-lots)
Account Header: <SNAM> <Long Name> <Real GL YTD> <RGL YTD % Eqty>
                <Shares Trd'd> <Tot $ Trd'd> <G/L Change>

```

09893596-062901

Fig. 8A

106290" 96556860

06/24/00		TAX TESTING						
1:19 P.M.		GLTM WHATIE - CITIGROUP INC					COM	
Acct Selection : 50 51 (2/2 Accounts Own C)								
Orig	Orig	Orig	Orig	Shares	New	New	Realized	%
Shares	P Date	P Cost	%Prt	Traded	%Prt	Shares	Gain/Loss	G/L

MASS50 MASS TEST ACCOUNT, SCENARIO 50						\$0	0.00%	
140	\$8,400	\$1,700						
50	09/25/97	2,000	11.1	50	0.0	0	1,000	50.0
50	08/30/98	2,500	11.1	50	0.0	0	500	20.0
100	12/19/98	5,500	22.2	40	13.3	60	200	9.1

Fig. 8B

T06290"965E6B50

06/24/00 TAX TESTING
1:19 P.M. GLTM WHATIF - CITIGROUP INC COM
Acct Selection : 50 51 (2/2 Accounts Own C)
Orig Orig Orig Tax Market Tax Unreal %Unr
Shares P Date CPS Term Value Liability Gain/Loss G/L

MASS50 MASS TEST ACCOUNT, SCENARIO 50 \$0 0.00%
140 \$8,400 \$1,700
50 09/25/97 40.00 L 3,000 100.00 1,000 50.0
50 08/30/98 50.00 L 3,000 50.00 500 20.0
100 12/19/98 55.00 L 6,000 50.00 500 9.1

Fig. 8C

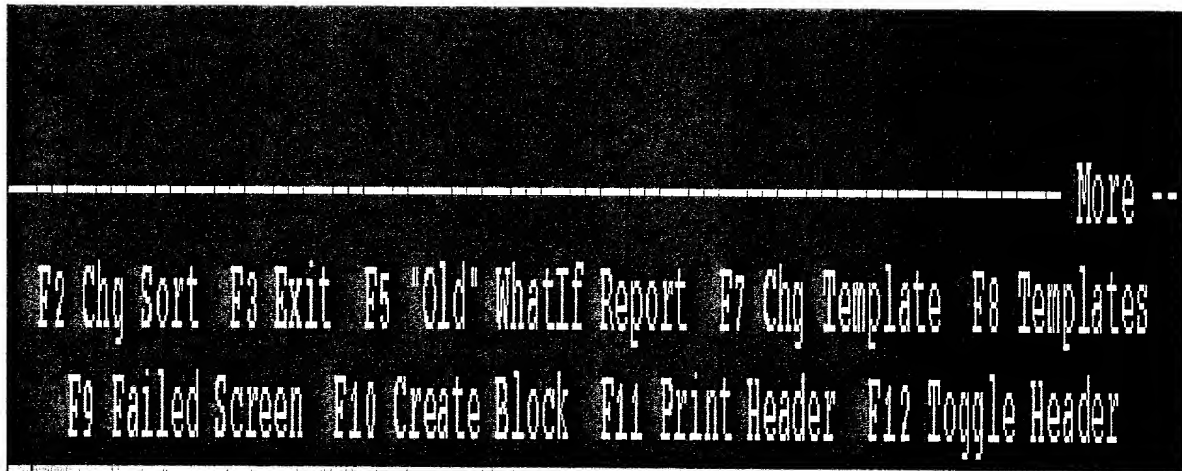


Fig. 8D

06290"9656860

06/24/00		TAX TESTING						
1:24 P.M.		GLTM WHATIF - CITIGROUP INC					COM	
Acct Selection : 50 51 (2/2 Accounts Own C)								
TRADE SCENARIO FAILURES								
		Shares				Real	Tax	
		To Purchase	Tax	Cost/	Market	Gain/	Liab/	
Trd Account	Trade	Date	Term	Share	Value	Loss	Share	Fail Reason

NO *	MASS50	-60	12/19/98	L	55.00	3600	300	0.50 OutObjective
NO *	MASS50	-50	06/23/99	L	70.10	3000	-505	-1.01 Gain/LossOnly
								OutObjective
NO *	MASS50	-100	02/21/00	S243	65.05	6000	-505	-2.02 Gain/LossOnly
								OutObjective
NO *	MASS50	-100	06/19/00	S361	62.53	6000	-253	-1.01 Gain/LossOnly
								OutObjective
NO	MASS51	-100	09/25/97	L	80.00	6000	-2000	-2.00 Gain/LossOnly
NO	MASS51	-500	08/30/98	L	70.00	30000	-5000	-1.00 Gain/LossOnly
NO	MASS51	-50	12/19/98	L	65.00	3000	-250	-0.50 Gain/LossOnly
NO	MASS51	-450	12/19/98	L	65.00	27000	-2250	-0.50 Gain/LossOnly
								OutObjective

F7 Show Restrictions					F12 Toggle Header			
F3 Back To Results Screen			F8 Failed Mail			F10 Save Changes		

Fig. 9

To: MATTE

Cc:

Bcc:

Future date: 20000629

(Preface TOPIC with --- if urgent)

Topic: GLTM WHATIF FAILED - Sell Criteria - 06/24/00

Message

Current Template : MATTALL - GLTM TESTING TEMPLATE

Current Sort : SNAM (Account), Purchase Date (Tax-lots)

Account Header: <SNAM> <Long Name> <Real GL YTD> <RGL YTD % Eqty>
<Shares Trd'd> <Tot \$ Trd'd> <G/L Change>

Reason for failure: Sell Criteria

A file has been created in your directory containing accounts that could not be traded for the noted failed reason. You can use the command '\GLTMFILE' at any Account Selection prompt and enter the file name listed below, to re-select these accounts.

Date of Failure: 06/24/00

File: FAILED.035

F1-Help F3-Abort Mail Message F9-Browse Roster F10-Send Mail Message

Fig. 10

09893596, 062901

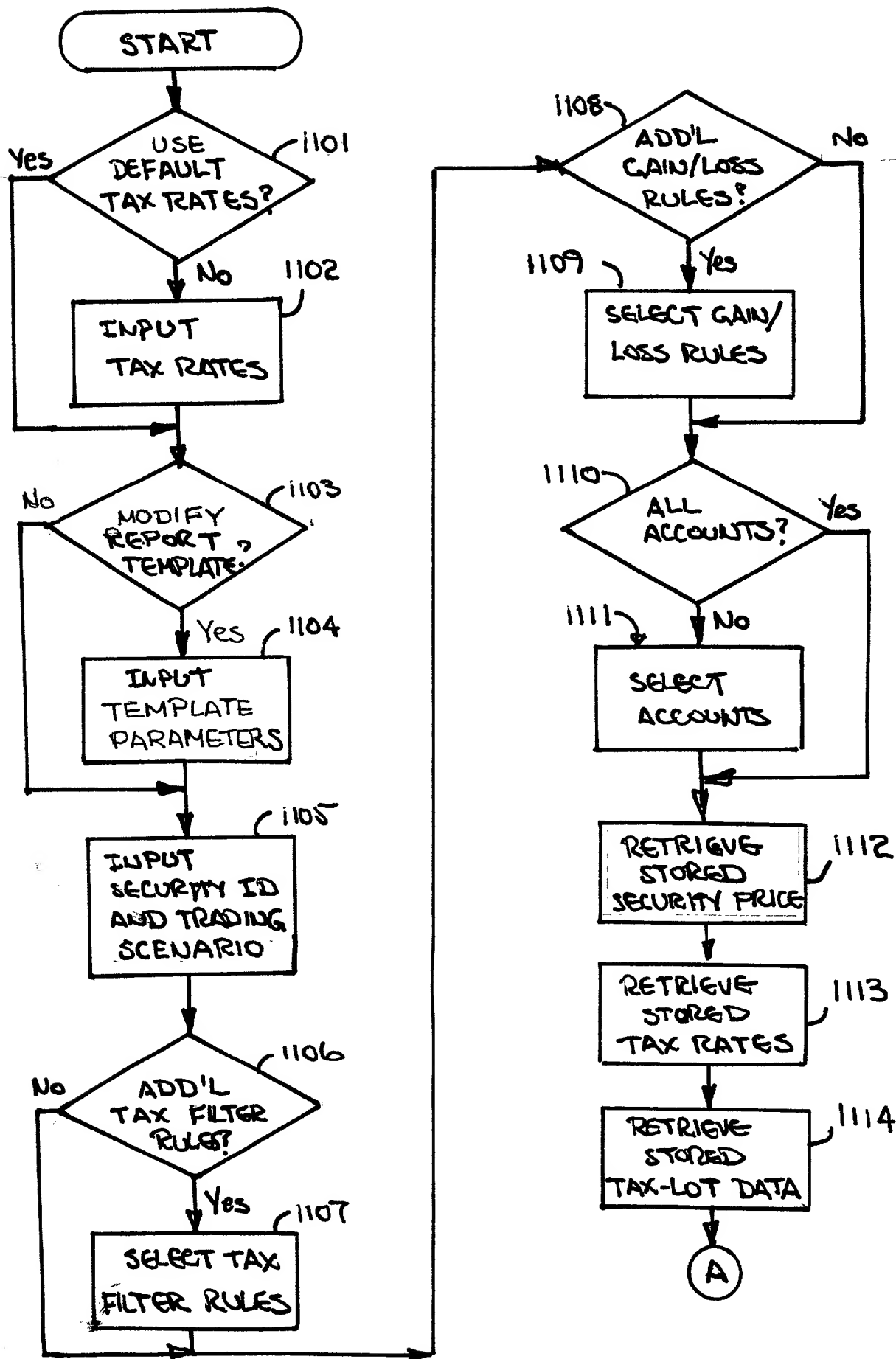


Fig. 11A

```

graph TD
    A((A)) --> 1115[IDENTIFY ACCTS WITH SECURITY]
    1115 --> 1116[SELECT FIRST ACCT.]
    1116 --> 1117[DETERMINE # OF UNITS TO BE TRADED]
    1117 --> 1118[DETERMINE ORDER OF LOTS BASED ON "SELL PRIORITY"]
    1118 --> 1119[COMPUTE TAX LIABILITIES, GAINS/LOSSES]
    1119 --> 1120[APPLY TAX FILTERS AND GAIN/LOSS RULES]
    1120 --> 1121{MORE ACCOUNTS?}
    1121 -- No --> 1123[GENERATE "WHAT-IF" OUTPUT REPORT]
    1121 -- Yes --> 1122[SELECT NEXT ACCOUNT]
    1122 --> 1117
    1123 --> 1124[GENERATE WHAT-IF FAILURE REPORT]
    1124 --> 1125{CHANGE FAILURE TO TRADE?}
    1125 -- Yes --> 1126[MOVE FAILED LOT TO TRADE]
    1126 --> 1123
    1125 -- No --> 1127{FAILURE E-MAILS?}
    1127 -- Yes --> 1128[GENERATE FUTURE FAILURE E-MAILS]
    1128 --> END([END])
    1127 -- No --> 1123
  
```

Fig. 11B.